



Derivatives Weekly Statistics Report

From: 09/05/2011 To: 09/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	AL7T On 04-August-11			Index Future	383.81	383.1210	383.8090	383.1210	30.00
09/05/2011	AL7T On 03-November-11			Index Future	389.59	388.8870	389.5860	388.8870	0.00
09/05/2011	ALBI On 04-August-11			Index Future	353.08	352.2950	353.0750	352.2950	1,005.00
09/05/2011	ALBI On 03-November-11			Index Future	358.39	357.5970	358.3890	357.5970	0.00
09/05/2011	C155 On 31-August-11			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/05/2011	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CRD1 On 04-August-11			Index Future	159.47	159.1990	159.4670	159.1990	2.00
09/05/2011	CRD1 On 03-November-11			Index Future	161.60	161.3290	161.6000	161.3290	0.00
09/05/2011	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/05/2011	GOVI On 04-August-11			GOVI	354.03	353.2970	354.0290	353.2970	179.00
09/05/2011	GOVI On 04-August-11	348.00	Call	GOVI	60290	5	6	5	0.00
09/05/2011	GOVI On 04-August-11	348.01	Call	GOVI	60190	5	6	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Call	GOVI	60390	5	6	5	0.00
09/05/2011	GOVI On 04-August-11	347.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 04-August-11	348.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11			GOVI	359.36	358.6150	359.3580	358.6150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	GOVI On 03-November-11	357.00	Call	GOVI	23580	2	2	2	0.00
09/05/2011	GOVI On 03-November-11	357.01	Call	GOVI	23480	2	2	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Call	GOVI	23680	2	2	2	0.00
09/05/2011	GOVI On 03-November-11	356.99	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.01	Put	GOVI	0	0	0	0	0.00
09/05/2011	GOVI On 03-November-11	357.00	Put	GOVI	0	0	0	0	0.00
09/05/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/05/2011	IGOV On 04-August-11			Index Future	153.43	153.2190	153.4320	153.2190	977.00
09/05/2011	IGOV On 03-November-11			Index Future	155.74	155.5250	155.7420	155.5250	0.00
09/05/2011	ILBI On 04-August-11			Index Future	409.70	409.5000	409.6950	409.5000	0.00
09/05/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/05/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/05/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/05/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/05/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/05/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/05/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.58	94.4200	94.4200	94.4200	3,001.00
09/05/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.58	94.4000	94.4200	94.4000	3,890.00
09/05/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.60	94.3800	94.4000	94.3800	2,000.00
09/05/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.62	94.3500	94.3800	94.3500	0.00
09/05/2011	JBAF On 21-September-11			Jibar Tradeable Future	5.67	94.2500	94.3300	94.2500	14,200.00
09/05/2011	JBAF On 19-October-11			Jibar Tradeable Future	5.74	94.1600	94.2600	94.1600	0.00
09/05/2011	JBAF On 21-December-11			Jibar Tradeable Future	5.97	93.9100	94.0300	93.9100	5,591.00
09/05/2011	JBAF On 20-March-12			Jibar Tradeable Future	6.36	93.4800	93.6400	93.4800	1,090.00
09/05/2011	JBAF On 20-June-12			Jibar Tradeable Future	6.79	93.0400	93.2100	93.0400	2,890.00
09/05/2011	JBAF On 19-September-12			Jibar Tradeable Future	7.21	92.6100	92.7900	92.6100	44,710.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	JBAF On 19-December-12			Jibar Tradeable Future	7.59	92.2400	92.4100	92.2400	490.00
09/05/2011	JBAF On 20-March-13			Jibar Tradeable Future	7.91	91.9200	92.0900	91.9200	290.00
09/05/2011	JN02 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN02 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN02 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN05 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/05/2011	JN05 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
09/05/2011	JN10 On 04-August-11	7.50	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Call	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Call	JNOTE	250000	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.25	Put	JNOTE	0	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.75	Put	JNOTE	250000	0	0	0	0.00
09/05/2011	JN10 On 04-August-11	7.50	Put	JNOTE	0	0	0	0	0.00
09/05/2011	OTH1 On 04-August-11			Index Future	347.54	346.5120	347.5440	346.5120	3.00
09/05/2011	OTH1 On 03-November-11			Index Future	352.78	351.7270	352.7760	351.7270	0.00
09/05/2011	R157 On 05-May-11			Bond Future	7.65	123.4638	123.3237	123.4638	0.00
09/05/2011	R157 On 04-August-11			Bond Future	7.68	125.4734	125.5628	125.4734	3,260.00
09/05/2011	R157 On 04-August-11	7.50	Call	Bond Future	604	1	1	1	1,000.00
09/05/2011	R157 On 04-August-11	7.55	Call	Bond Future	684	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Call	Bond Future	530	1	1	1	0.00

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09/05/2011	R157 On 04-August-11	7.20	Call	Bond Future	253	0	0	0	1,320.00
09/05/2011	R157 On 04-August-11	7.60	Call	Bond Future	771	1	1	1	440.00
09/05/2011	R157 On 04-August-11	7.80	Call	Bond Future	1182	1	1	1	0.00
09/05/2011	R157 On 04-August-11	8.20	Call	Bond Future	2277	2	2	2	0.00
09/05/2011	R157 On 04-August-11	8.20	Put	Bond Future	257	0	0	0	1,320.00
09/05/2011	R157 On 04-August-11	7.80	Put	Bond Future	697	1	1	1	440.00
09/05/2011	R157 On 04-August-11	7.60	Put	Bond Future	1063	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.45	Put	Bond Future	1409	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.20	Put	Bond Future	2118	2	2	2	0.00
09/05/2011	R157 On 04-August-11	7.55	Put	Bond Future	1171	1	1	1	0.00
09/05/2011	R157 On 04-August-11	7.50	Put	Bond Future	1287	1	1	1	0.00
09/05/2011	R157 On 03-November-11			Bond Future	7.80	120.5309	120.6221	120.5309	3,684.00
09/05/2011	R157 On 03-November-11	8.25	Call	Bond Future	2249	2	2	2	0.00
09/05/2011	R157 On 03-November-11	8.30	Call	Bond Future	2379	2	2	2	0.00
09/05/2011	R157 On 03-November-11	8.20	Call	Bond Future	2122	2	2	2	0.00
09/05/2011	R157 On 03-November-11	8.20	Put	Bond Future	681	1	1	1	0.00
09/05/2011	R157 On 03-November-11	8.30	Put	Bond Future	579	1	1	1	0.00
09/05/2011	R157 On 03-November-11	8.25	Put	Bond Future	628	1	1	1	0.00
09/05/2011	R157 On 02-February-12			Bond Future	7.94	122.3856	122.4742	122.3856	0.00
09/05/2011	R157 On 02-February-12	8.50	Call	Bond Future	2708	3	3	3	0.00
09/05/2011	R157 On 02-February-12	8.55	Call	Bond Future	2828	3	3	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Call	Bond Future	2591	3	3	3	0.00
09/05/2011	R157 On 02-February-12	8.45	Put	Bond Future	877	1	1	1	0.00
09/05/2011	R157 On 02-February-12	8.55	Put	Bond Future	780	1	1	1	0.00
09/05/2011	R157 On 02-February-12	8.50	Put	Bond Future	827	1	1	1	0.00
09/05/2011	R157 On 03-May-12			Bond Future	8.11	117.4296	117.5214	117.4296	0.00
09/05/2011	R157 On 03-May-12	8.25	Call	Bond Future	1981	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Call	Bond Future	2074	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.20	Call	Bond Future	1891	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.20	Put	Bond Future	1591	2	2	2	0.00
09/05/2011	R157 On 03-May-12	8.30	Put	Bond Future	1459	2	1	2	0.00
09/05/2011	R157 On 03-May-12	8.25	Put	Bond Future	1523	2	2	2	0.00
09/05/2011	R186 On 05-May-11			Bond Future	8.67	119.9329	119.5174	119.9329	0.00

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09/05/2011	R186 On 04-August-11			Bond Future	8.62	116.7806	117.2205	116.7806	19,446.00
09/05/2011	R186 On 04-August-11	8.25	Call	Bond Future	1087	1	1	1	0.00
09/05/2011	R186 On 04-August-11	8.30	Call	Bond Future	1234	1	1	1	0.00
09/05/2011	R186 On 04-August-11	8.20	Call	Bond Future	956	1	1	1	0.00
09/05/2011	R186 On 04-August-11	8.35	Call	Bond Future	1392	1	1	1	600.00
09/05/2011	R186 On 04-August-11	8.70	Call	Bond Future	2868	3	3	3	200.00
09/05/2011	R186 On 04-August-11	8.95	Call	Bond Future	4293	4	4	4	0.00
09/05/2011	R186 On 04-August-11	9.70	Call	Bond Future	9688	9	10	9	0.00
09/05/2011	R186 On 04-August-11	9.70	Put	Bond Future	200	0	0	0	600.00
09/05/2011	R186 On 04-August-11	8.95	Put	Bond Future	1291	1	1	1	200.00
09/05/2011	R186 On 04-August-11	8.70	Put	Bond Future	2158	2	2	2	0.00
09/05/2011	R186 On 04-August-11	8.20	Put	Bond Future	5037	5	5	5	0.00
09/05/2011	R186 On 04-August-11	8.35	Put	Bond Future	4006	4	4	4	0.00
09/05/2011	R186 On 04-August-11	8.30	Put	Bond Future	4334	5	4	5	0.00
09/05/2011	R186 On 04-August-11	8.25	Put	Bond Future	4676	5	5	5	0.00
09/05/2011	R186 On 03-November-11			Bond Future	8.70	118.5163	118.9667	118.5163	13,791.00
09/05/2011	R186 On 03-November-11	9.00	Call	Bond Future	5180	5	5	5	0.00
09/05/2011	R186 On 03-November-11	9.05	Call	Bond Future	5462	5	5	5	0.00
09/05/2011	R186 On 03-November-11	8.95	Call	Bond Future	4903	5	5	5	0.00
09/05/2011	R186 On 03-November-11	8.75	Call	Bond Future	3868	4	4	4	5,600.00
09/05/2011	R186 On 03-November-11	8.95	Put	Bond Future	2641	3	3	3	0.00
09/05/2011	R186 On 03-November-11	8.75	Put	Bond Future	3418	4	3	4	0.00
09/05/2011	R186 On 03-November-11	9.05	Put	Bond Future	2309	3	2	3	0.00
09/05/2011	R186 On 03-November-11	9.00	Put	Bond Future	2471	3	2	3	0.00
09/05/2011	R186 On 02-February-12			Bond Future	8.78	115.0435	115.4947	115.0435	2,500.00
09/05/2011	R186 On 02-February-12	9.00	Call	Bond Future	5661	5	6	5	0.00
09/05/2011	R186 On 02-February-12	8.95	Call	Bond Future	5408	5	5	5	0.00
09/05/2011	R186 On 02-February-12	9.05	Call	Bond Future	5921	6	6	6	0.00
09/05/2011	R186 On 02-February-12	9.05	Put	Bond Future	3506	4	4	4	0.00
09/05/2011	R186 On 02-February-12	8.95	Put	Bond Future	3875	4	4	4	0.00
09/05/2011	R186 On 02-February-12	9.00	Put	Bond Future	3686	4	4	4	0.00
09/05/2011	R186 On 03-May-12			Bond Future	8.86	116.7875	117.2568	116.7875	0.00
09/05/2011	R186 On 03-May-12	9.00	Call	Bond Future	5832	6	6	6	0.00

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09/05/2011	R186 On 03-May-12	8.95	Call	Bond Future	5589	5	6	5	0.00
09/05/2011	R186 On 03-May-12	9.05	Call	Bond Future	6085	6	6	6	0.00
09/05/2011	R186 On 03-May-12	9.05	Put	Bond Future	4424	5	4	5	0.00
09/05/2011	R186 On 03-May-12	8.95	Put	Bond Future	4803	5	5	5	0.00
09/05/2011	R186 On 03-May-12	9.00	Put	Bond Future	4607	5	5	5	0.00
09/05/2011	R189 On 05-May-11			Bond Future	209.02	209.0181	209.0165	209.0181	0.00
09/05/2011	R189 On 04-August-11			Bond Future	212.34	212.2407	212.3373	212.2407	0.00
09/05/2011	R189 On 04-August-11	212.00	Call	Bond Future	337	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Call	Bond Future	287	0	0	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Call	Bond Future	387	0	0	0	0.00
09/05/2011	R189 On 04-August-11	211.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R189 On 04-August-11	212.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 05-May-11			Bond Future	232.96	232.9646	232.9628	232.9646	0.00
09/05/2011	R197 On 04-August-11			Bond Future	231.85	231.8178	231.8493	231.8178	0.00
09/05/2011	R197 On 04-August-11	231.50	Call	Bond Future	349	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Call	Bond Future	399	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Call	Bond Future	299	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R197 On 04-August-11	231.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R201 On 05-May-11			Bond Future	7.24	108.1738	108.0803	108.1738	0.00
09/05/2011	R201 On 04-August-11			Bond Future	7.24	105.5235	105.6080	105.5235	170.00
09/05/2011	R201 On 04-August-11	7.25	Call	Bond Future	668	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Call	Bond Future	592	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Call	Bond Future	748	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.30	Put	Bond Future	576	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.20	Put	Bond Future	722	1	1	1	0.00
09/05/2011	R201 On 04-August-11	7.25	Put	Bond Future	647	1	1	1	0.00
09/05/2011	R201 On 03-November-11			Bond Future	7.35	107.0951	107.1822	107.0951	317.00
09/05/2011	R201 On 03-November-11	8.00	Call	Bond Future	2107	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R201 On 03-November-11	7.95	Call	Bond Future	1998	2	2	2	0.00
09/05/2011	R201 On 03-November-11	8.05	Call	Bond Future	2218	2	2	2	0.00
09/05/2011	R201 On 03-November-11	8.05	Put	Bond Future	264	0	0	0	0.00
09/05/2011	R201 On 03-November-11	7.95	Put	Bond Future	319	0	0	0	0.00
09/05/2011	R201 On 03-November-11	8.00	Put	Bond Future	290	0	0	0	0.00
09/05/2011	R201 On 02-February-12			Bond Future	7.46	104.3314	104.4170	104.3314	0.00
09/05/2011	R201 On 02-February-12	8.25	Call	Bond Future	2501	2	3	2	0.00
09/05/2011	R201 On 02-February-12	8.30	Call	Bond Future	2600	3	3	3	0.00
09/05/2011	R201 On 02-February-12	8.20	Call	Bond Future	2404	2	2	2	0.00
09/05/2011	R201 On 02-February-12	8.20	Put	Bond Future	499	1	0	1	0.00
09/05/2011	R201 On 02-February-12	8.30	Put	Bond Future	442	0	0	0	0.00
09/05/2011	R201 On 02-February-12	8.25	Put	Bond Future	469	0	0	0	0.00
09/05/2011	R201 On 03-May-12			Bond Future	7.60	105.9137	106.0016	105.9137	0.00
09/05/2011	R201 On 03-May-12	7.75	Call	Bond Future	1448	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Call	Bond Future	1521	1	2	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Call	Bond Future	1377	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.70	Put	Bond Future	1132	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.80	Put	Bond Future	1040	1	1	1	0.00
09/05/2011	R201 On 03-May-12	7.75	Put	Bond Future	1085	1	1	1	0.00
09/05/2011	R202 On 05-May-11			Bond Future	2.68	169.4034	114.4378	169.4034	0.00
09/05/2011	R202 On 04-August-11			Bond Future	0.25	169.6312	170.1920	169.6312	10,088.00
09/05/2011	R202 On 04-August-11	1.00	Call	Bond Future	20678	20	21	20	0.00
09/05/2011	R202 On 04-August-11	0.95	Call	Bond Future	19405	19	19	19	0.00
09/05/2011	R202 On 04-August-11	1.05	Call	Bond Future	21937	21	22	21	0.00
09/05/2011	R202 On 04-August-11	1.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	0.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 04-August-11	1.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11			Bond Future	0.16	172.1740	172.7367	172.1740	400.00
09/05/2011	R202 On 03-November-11	0.50	Call	Bond Future	9691	9	10	9	0.00
09/05/2011	R202 On 03-November-11	0.55	Call	Bond Future	11069	11	11	11	0.00
09/05/2011	R202 On 03-November-11	0.45	Call	Bond Future	8299	8	8	8	0.00
09/05/2011	R202 On 03-November-11	0.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R202 On 03-November-11	0.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R202 On 03-November-11	0.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R203 On 05-May-11			Bond Future	8.24	101.5011	101.2865	101.5011	0.00
09/05/2011	R203 On 04-August-11			Bond Future	8.27	103.1680	103.2246	103.1680	824.00
09/05/2011	R203 On 04-August-11	8.00	Call	Bond Future	619	1	1	1	0.00
09/05/2011	R203 On 04-August-11	8.05	Call	Bond Future	704	1	1	1	0.00
09/05/2011	R203 On 04-August-11	7.95	Call	Bond Future	541	1	1	1	0.00
09/05/2011	R203 On 04-August-11	7.95	Put	Bond Future	2049	2	2	2	0.00
09/05/2011	R203 On 04-August-11	8.05	Put	Bond Future	1734	2	2	2	0.00
09/05/2011	R203 On 04-August-11	8.00	Put	Bond Future	1888	2	2	2	0.00
09/05/2011	R203 On 03-November-11			Bond Future	8.38	100.5420	100.5964	100.5420	1,633.00
09/05/2011	R203 On 03-November-11	8.50	Call	Bond Future	1952	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Call	Bond Future	2083	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.45	Call	Bond Future	1827	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.45	Put	Bond Future	1528	2	2	2	0.00
09/05/2011	R203 On 03-November-11	8.55	Put	Bond Future	1334	1	1	1	0.00
09/05/2011	R203 On 03-November-11	8.50	Put	Bond Future	1428	1	1	1	0.00
09/05/2011	R203 On 02-February-12			Bond Future	8.51	102.0892	102.1415	102.0892	0.00
09/05/2011	R203 On 02-February-12	8.75	Call	Bond Future	2783	3	3	3	0.00
09/05/2011	R203 On 02-February-12	8.70	Call	Bond Future	2654	3	3	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Call	Bond Future	2914	3	3	3	0.00
09/05/2011	R203 On 02-February-12	8.80	Put	Bond Future	1653	2	2	2	0.00
09/05/2011	R203 On 02-February-12	8.70	Put	Bond Future	1822	2	2	2	0.00
09/05/2011	R203 On 02-February-12	8.75	Put	Bond Future	1736	2	2	2	0.00
09/05/2011	R203 On 03-May-12			Bond Future	8.64	99.4737	99.5321	99.4737	0.00
09/05/2011	R203 On 03-May-12	8.75	Call	Bond Future	2588	3	3	3	0.00
09/05/2011	R203 On 03-May-12	8.80	Call	Bond Future	2712	3	3	3	0.00
09/05/2011	R203 On 03-May-12	8.70	Call	Bond Future	2468	2	2	2	0.00
09/05/2011	R203 On 03-May-12	8.70	Put	Bond Future	2235	2	2	2	0.00
09/05/2011	R203 On 03-May-12	8.80	Put	Bond Future	2064	2	2	2	0.00
09/05/2011	R203 On 03-May-12	8.75	Put	Bond Future	2147	2	2	2	0.00
09/05/2011	R204 On 05-May-11			Bond Future	8.39	101.1408	100.8998	101.1408	0.00
09/05/2011	R204 On 04-August-11			Bond Future	8.40	98.7901	98.9074	98.7901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R204 On 04-August-11	8.00	Call	Bond Future	509	0	1	0	0.00
09/05/2011	R204 On 04-August-11	7.95	Call	Bond Future	442	0	0	0	0.00
09/05/2011	R204 On 04-August-11	8.05	Call	Bond Future	585	1	1	1	0.00
09/05/2011	R204 On 04-August-11	8.05	Put	Bond Future	2481	3	2	3	0.00
09/05/2011	R204 On 04-August-11	7.95	Put	Bond Future	2887	3	3	3	0.00
09/05/2011	R204 On 04-August-11	8.00	Put	Bond Future	2679	3	3	3	0.00
09/05/2011	R204 On 03-November-11			Bond Future	8.51	100.2603	100.3792	100.2603	2,134.00
09/05/2011	R204 On 03-November-11	8.75	Call	Bond Future	2668	3	3	3	0.00
09/05/2011	R204 On 03-November-11	8.70	Call	Bond Future	2513	2	3	2	0.00
09/05/2011	R204 On 03-November-11	8.80	Call	Bond Future	2827	3	3	3	0.00
09/05/2011	R204 On 03-November-11	8.80	Put	Bond Future	1326	1	1	1	0.00
09/05/2011	R204 On 03-November-11	8.70	Put	Bond Future	1521	2	2	2	0.00
09/05/2011	R204 On 03-November-11	8.75	Put	Bond Future	1421	1	1	1	0.00
09/05/2011	R204 On 02-February-12			Bond Future	8.62	97.7687	97.8887	97.7687	0.00
09/05/2011	R204 On 02-February-12	9.00	Call	Bond Future	3520	3	4	3	0.00
09/05/2011	R204 On 02-February-12	9.05	Call	Bond Future	3679	4	4	4	0.00
09/05/2011	R204 On 02-February-12	8.95	Call	Bond Future	3363	3	3	3	0.00
09/05/2011	R204 On 02-February-12	8.95	Put	Bond Future	1709	2	2	2	0.00
09/05/2011	R204 On 02-February-12	9.05	Put	Bond Future	1537	2	2	2	0.00
09/05/2011	R204 On 02-February-12	9.00	Put	Bond Future	1622	2	2	2	0.00
09/05/2011	R204 On 03-May-12			Bond Future	8.74	99.2553	99.3761	99.2553	0.00
09/05/2011	R204 On 03-May-12	8.75	Call	Bond Future	2786	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Call	Bond Future	2656	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Call	Bond Future	2922	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.80	Put	Bond Future	2618	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.70	Put	Bond Future	2835	3	3	3	0.00
09/05/2011	R204 On 03-May-12	8.75	Put	Bond Future	2723	3	3	3	0.00
09/05/2011	R206 On 05-May-11			Bond Future	6.95	103.7755	103.7050	103.7755	0.00
09/05/2011	R206 On 04-August-11			Bond Future	6.96	101.6681	101.7191	101.6681	9,798.00
09/05/2011	R206 On 04-August-11	7.00	Call	Bond Future	496	0	0	0	0.00
09/05/2011	R206 On 04-August-11	7.05	Call	Bond Future	559	1	1	1	0.00
09/05/2011	R206 On 04-August-11	6.95	Call	Bond Future	436	0	0	0	0.00
09/05/2011	R206 On 04-August-11	6.95	Put	Bond Future	449	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R206 On 04-August-11	7.05	Put	Bond Future	351	0	0	0	0.00
09/05/2011	R206 On 04-August-11	7.00	Put	Bond Future	398	0	0	0	0.00
09/05/2011	R206 On 03-November-11			Bond Future	7.06	103.1815	103.2336	103.1815	0.00
09/05/2011	R206 On 03-November-11	7.75	Call	Bond Future	1573	2	2	2	0.00
09/05/2011	R206 On 03-November-11	7.80	Call	Bond Future	1655	2	2	2	0.00
09/05/2011	R206 On 03-November-11	7.70	Call	Bond Future	1494	1	1	1	0.00
09/05/2011	R206 On 03-November-11	7.70	Put	Bond Future	213	0	0	0	0.00
09/05/2011	R206 On 03-November-11	7.80	Put	Bond Future	177	0	0	0	0.00
09/05/2011	R206 On 03-November-11	7.75	Put	Bond Future	193	0	0	0	0.00
09/05/2011	R206 On 02-February-12			Bond Future	7.17	101.0018	101.0536	101.0018	0.00
09/05/2011	R206 On 02-February-12	8.00	Call	Bond Future	1756	2	2	2	0.00
09/05/2011	R206 On 02-February-12	7.95	Call	Bond Future	1687	2	2	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Call	Bond Future	1826	2	2	2	0.00
09/05/2011	R206 On 02-February-12	8.05	Put	Bond Future	270	0	0	0	0.00
09/05/2011	R206 On 02-February-12	7.95	Put	Bond Future	306	0	0	0	0.00
09/05/2011	R206 On 02-February-12	8.00	Put	Bond Future	287	0	0	0	0.00
09/05/2011	R206 On 03-May-12			Bond Future	7.34	102.5357	102.5889	102.5357	0.00
09/05/2011	R206 On 03-May-12	7.50	Call	Bond Future	946	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Call	Bond Future	995	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Call	Bond Future	899	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.45	Put	Bond Future	721	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.55	Put	Bond Future	661	1	1	1	0.00
09/05/2011	R206 On 03-May-12	7.50	Put	Bond Future	690	1	1	1	0.00
09/05/2011	R207 On 05-May-11			Bond Future	8.44	95.2908	95.0647	95.2908	0.00
09/05/2011	R207 On 04-August-11			Bond Future	8.45	93.2574	93.3764	93.2574	5,725.00
09/05/2011	R207 On 04-August-11	8.25	Call	Bond Future	900	1	1	1	0.00
09/05/2011	R207 On 04-August-11	8.20	Call	Bond Future	795	1	1	1	0.00
09/05/2011	R207 On 04-August-11	8.30	Call	Bond Future	1014	1	1	1	0.00
09/05/2011	R207 On 04-August-11	8.30	Put	Bond Future	1864	2	2	2	0.00
09/05/2011	R207 On 04-August-11	8.20	Put	Bond Future	2221	2	2	2	0.00
09/05/2011	R207 On 04-August-11	8.25	Put	Bond Future	2038	2	2	2	0.00
09/05/2011	R207 On 03-November-11			Bond Future	8.54	94.6427	94.7697	94.6427	600.00
09/05/2011	R207 On 03-November-11	8.75	Call	Bond Future	2655	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R207 On 03-November-11	8.70	Call	Bond Future	2493	2	2	2	0.00
09/05/2011	R207 On 03-November-11	8.80	Call	Bond Future	2822	3	3	3	0.00
09/05/2011	R207 On 03-November-11	8.80	Put	Bond Future	1410	1	1	1	0.00
09/05/2011	R207 On 03-November-11	8.70	Put	Bond Future	1625	2	2	2	0.00
09/05/2011	R207 On 03-November-11	8.75	Put	Bond Future	1514	2	2	2	0.00
09/05/2011	R207 On 02-February-12			Bond Future	8.64	92.4595	92.5830	92.4595	0.00
09/05/2011	R207 On 02-February-12	9.00	Call	Bond Future	3778	4	4	4	0.00
09/05/2011	R207 On 02-February-12	9.05	Call	Bond Future	3945	4	4	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Call	Bond Future	3614	4	4	4	0.00
09/05/2011	R207 On 02-February-12	8.95	Put	Bond Future	1966	2	2	2	0.00
09/05/2011	R207 On 02-February-12	9.05	Put	Bond Future	1774	2	2	2	0.00
09/05/2011	R207 On 02-February-12	9.00	Put	Bond Future	1868	2	2	2	0.00
09/05/2011	R207 On 03-May-12			Bond Future	8.75	93.8597	93.9902	93.8597	0.00
09/05/2011	R207 On 03-May-12	8.75	Call	Bond Future	2981	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Call	Bond Future	2842	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Call	Bond Future	3126	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.80	Put	Bond Future	2860	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.70	Put	Bond Future	3098	3	3	3	0.00
09/05/2011	R207 On 03-May-12	8.75	Put	Bond Future	2976	3	3	3	0.00
09/05/2011	R208 On 05-May-11			Bond Future	8.50	89.4440	89.1750	89.4440	0.00
09/05/2011	R208 On 04-August-11			Bond Future	8.49	90.9706	91.1027	90.9706	100.00
09/05/2011	R208 On 04-August-11	8.25	Call	Bond Future	870	1	1	1	0.00
09/05/2011	R208 On 04-August-11	8.30	Call	Bond Future	983	1	1	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Call	Bond Future	765	1	1	1	0.00
09/05/2011	R208 On 04-August-11	8.20	Put	Bond Future	2550	3	3	3	0.00
09/05/2011	R208 On 04-August-11	8.30	Put	Bond Future	2153	2	2	2	0.00
09/05/2011	R208 On 04-August-11	8.25	Put	Bond Future	2347	2	2	2	0.00
09/05/2011	R208 On 03-November-11			Bond Future	8.58	88.9260	89.0610	88.9260	5,999.00
09/05/2011	R208 On 03-November-11	8.75	Call	Bond Future	2748	3	3	3	0.00
09/05/2011	R208 On 03-November-11	8.80	Call	Bond Future	2922	3	3	3	0.00
09/05/2011	R208 On 03-November-11	8.70	Call	Bond Future	2581	3	3	3	0.00
09/05/2011	R208 On 03-November-11	8.70	Put	Bond Future	1885	2	2	2	0.00
09/05/2011	R208 On 03-November-11	8.80	Put	Bond Future	1647	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R208 On 03-November-11	8.75	Put	Bond Future	1762	2	2	2	0.00
09/05/2011	R208 On 02-February-12			Bond Future	8.67	90.2962	90.4281	90.2962	0.00
09/05/2011	R208 On 02-February-12	9.00	Call	Bond Future	3926	4	4	4	0.00
09/05/2011	R208 On 02-February-12	8.95	Call	Bond Future	3752	4	4	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Call	Bond Future	4103	4	4	4	0.00
09/05/2011	R208 On 02-February-12	9.05	Put	Bond Future	1955	2	2	2	0.00
09/05/2011	R208 On 02-February-12	8.95	Put	Bond Future	2163	2	2	2	0.00
09/05/2011	R208 On 02-February-12	9.00	Put	Bond Future	2057	2	2	2	0.00
09/05/2011	R208 On 03-May-12			Bond Future	8.77	88.2717	88.4061	88.2717	0.00
09/05/2011	R208 On 03-May-12	9.00	Call	Bond Future	3919	4	4	4	0.00
09/05/2011	R208 On 03-May-12	9.05	Call	Bond Future	4090	4	4	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Call	Bond Future	3750	4	4	4	0.00
09/05/2011	R208 On 03-May-12	8.95	Put	Bond Future	2732	3	3	3	0.00
09/05/2011	R208 On 03-May-12	9.05	Put	Bond Future	2522	3	3	3	0.00
09/05/2011	R208 On 03-May-12	9.00	Put	Bond Future	2626	3	3	3	0.00
09/05/2011	R209 On 05-May-11			Bond Future	8.84	75.2028	74.7752	75.2028	0.00
09/05/2011	R209 On 04-August-11			Bond Future	8.83	76.1755	76.4977	76.1755	0.00
09/05/2011	R209 On 04-August-11	8.50	Call	Bond Future	1011	1	1	1	0.00
09/05/2011	R209 On 04-August-11	8.55	Call	Bond Future	1142	1	1	1	0.00
09/05/2011	R209 On 04-August-11	8.45	Call	Bond Future	891	1	1	1	0.00
09/05/2011	R209 On 04-August-11	10.10	Call	Bond Future	9113	9	9	9	0.00
09/05/2011	R209 On 04-August-11	10.10	Put	Bond Future	98	0	0	0	0.00
09/05/2011	R209 On 04-August-11	8.45	Put	Bond Future	3987	4	4	4	0.00
09/05/2011	R209 On 04-August-11	8.55	Put	Bond Future	3403	4	3	4	0.00
09/05/2011	R209 On 04-August-11	8.50	Put	Bond Future	3688	4	4	4	0.00
09/05/2011	R209 On 03-November-11			Bond Future	8.89	74.1595	74.4932	74.1595	1,318.00
09/05/2011	R209 On 03-November-11	8.75	Call	Bond Future	2506	2	3	2	0.00
09/05/2011	R209 On 03-November-11	8.70	Call	Bond Future	2333	2	2	2	0.00
09/05/2011	R209 On 03-November-11	8.80	Call	Bond Future	2687	3	3	3	0.00
09/05/2011	R209 On 03-November-11	8.80	Put	Bond Future	3417	4	3	4	0.00
09/05/2011	R209 On 03-November-11	8.70	Put	Bond Future	3861	4	4	4	0.00
09/05/2011	R209 On 03-November-11	8.75	Put	Bond Future	3633	4	4	4	0.00
09/05/2011	R209 On 02-February-12			Bond Future	8.96	75.2975	75.6349	75.2975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R209 On 02-February-12	9.00	Call	Bond Future	4045	4	4	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Call	Bond Future	4248	4	4	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Call	Bond Future	3849	4	4	4	0.00
09/05/2011	R209 On 02-February-12	8.95	Put	Bond Future	3895	4	4	4	0.00
09/05/2011	R209 On 02-February-12	9.05	Put	Bond Future	3530	4	4	4	0.00
09/05/2011	R209 On 02-February-12	9.00	Put	Bond Future	3708	4	4	4	0.00
09/05/2011	R209 On 03-May-12			Bond Future	9.02	73.3018	73.6426	73.3018	0.00
09/05/2011	R209 On 03-May-12	9.00	Call	Bond Future	4294	4	4	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Call	Bond Future	4105	4	4	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Call	Bond Future	4489	4	4	4	0.00
09/05/2011	R209 On 03-May-12	9.05	Put	Bond Future	4277	4	4	4	0.00
09/05/2011	R209 On 03-May-12	8.95	Put	Bond Future	4656	5	5	5	0.00
09/05/2011	R209 On 03-May-12	9.00	Put	Bond Future	4462	5	4	5	0.00
09/05/2011	R210 On 05-May-11			Bond Future	126.19	126.1900	126.1889	126.1900	0.00
09/05/2011	R210 On 04-August-11			Bond Future	128.46	128.4464	128.4638	128.4464	270.00
09/05/2011	R210 On 04-August-11	106.00	Call	Bond Future	22464	22	22	22	0.00
09/05/2011	R210 On 04-August-11	106.05	Call	Bond Future	22414	22	22	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Call	Bond Future	22514	22	23	22	0.00
09/05/2011	R210 On 04-August-11	105.95	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R210 On 04-August-11	106.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 05-May-11			Bond Future	2.09	105.9646	102.9113	105.9646	0.00
09/05/2011	R211 On 04-August-11			Bond Future	1.26	106.5727	106.5836	106.5727	0.00
09/05/2011	R211 On 04-August-11	1.50	Call	Bond Future	1281	1	1	1	0.00
09/05/2011	R211 On 04-August-11	1.45	Call	Bond Future	1011	1	1	1	0.00
09/05/2011	R211 On 04-August-11	1.55	Call	Bond Future	1550	2	2	2	0.00
09/05/2011	R211 On 04-August-11	1.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 04-August-11	1.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11			Bond Future	1.03	108.1580	108.1686	108.1580	539.00
09/05/2011	R211 On 03-November-11	1.25	Call	Bond Future	1183	1	1	1	0.00
09/05/2011	R211 On 03-November-11	1.30	Call	Bond Future	1444	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R211 On 03-November-11	1.20	Call	Bond Future	921	1	1	1	0.00
09/05/2011	R211 On 03-November-11	1.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R211 On 03-November-11	1.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 05-May-11			Bond Future	2.63	104.6582	101.8651	104.6582	0.00
09/05/2011	R212 On 04-August-11			Bond Future	2.22	105.0027	105.0122	105.0027	2,292.00
09/05/2011	R212 On 04-August-11	2.50	Call	Bond Future	2647	3	3	3	0.00
09/05/2011	R212 On 04-August-11	2.55	Call	Bond Future	3110	3	3	3	0.00
09/05/2011	R212 On 04-August-11	2.45	Call	Bond Future	2182	2	2	2	0.00
09/05/2011	R212 On 04-August-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 04-August-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11			Bond Future	2.11	106.5679	106.5774	106.5679	240.00
09/05/2011	R212 On 03-November-11	2.50	Call	Bond Future	3588	4	4	4	0.00
09/05/2011	R212 On 03-November-11	2.55	Call	Bond Future	4042	4	4	4	0.00
09/05/2011	R212 On 03-November-11	2.45	Call	Bond Future	3132	3	3	3	0.00
09/05/2011	R212 On 03-November-11	2.45	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.55	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R212 On 03-November-11	2.50	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 05-May-11			Bond Future	8.86	84.5448	84.1093	84.5448	0.00
09/05/2011	R213 On 04-August-11			Bond Future	8.85	85.6489	86.0242	85.6489	0.00
09/05/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 04-August-11	8.05	Put	Bond Future	6812	7	7	7	0.00
09/05/2011	R213 On 04-August-11	7.95	Put	Bond Future	7721	8	8	8	0.00
09/05/2011	R213 On 04-August-11	8.00	Put	Bond Future	7265	8	7	8	0.00
09/05/2011	R213 On 03-November-11			Bond Future	8.92	83.3890	83.7671	83.3890	0.00
09/05/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-November-11	8.70	Put	Bond Future	1783	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	R213 On 03-November-11	8.80	Put	Bond Future	973	1	1	1	0.00
09/05/2011	R213 On 03-November-11	8.75	Put	Bond Future	1377	2	1	2	0.00
09/05/2011	R213 On 02-February-12			Bond Future	9.00	84.6655	85.0537	84.6655	0.00
09/05/2011	R213 On 02-February-12	9.00	Call	Bond Future	39	0	0	0	0.00
09/05/2011	R213 On 02-February-12	9.05	Call	Bond Future	427	0	0	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	8.95	Put	Bond Future	352	1	0	1	0.00
09/05/2011	R213 On 02-February-12	9.05	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 02-February-12	9.00	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12			Bond Future	9.07	82.4109	82.8013	82.4109	0.00
09/05/2011	R213 On 03-May-12	9.25	Call	Bond Future	1381	1	1	1	0.00
09/05/2011	R213 On 03-May-12	9.30	Call	Bond Future	1754	1	2	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Call	Bond Future	1005	1	1	1	0.00
09/05/2011	R213 On 03-May-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.30	Put	Bond Future	0	0	0	0	0.00
09/05/2011	R213 On 03-May-12	9.25	Put	Bond Future	0	0	0	0	0.00
09/05/2011	TRT1 On 04-August-11			Index Future	349.59	348.8770	349.5930	348.8770	100.00
09/05/2011	TRT1 On 03-November-11			Index Future	354.27	353.5440	354.2700	353.5440	0.00